

GS Volume Turnover 2021

Rank	Top Traded GS in 2021	Years to Maturity	Outstanding Issue (PhP Bln)***	2021 Dealer Volume (PhP Bln)	2021 Investor Volume (PhP Bln)	2021 Total Traded Volume (PhP Bln)*	Turnover Ratio	Cumulative Turnover	Annualized Turnover	Volume Share	Cum. Volume Share
1	RTB 05-13	4.53	516.34	73.62	22.94	96.55	0.19	0.19	2.24	15.39%	15.39%
2	FXTN 10-60	4.61	288.66	38.98	14.66	53.64	0.19	0.19	2.23	8.55%	23.94%
3	FXTN 10-61	6.26	104.94	24.81	11.66	36.48	0.35	0.21	4.17	5.81%	29.75%
4	FXTN 03-25	2.61	148.88	12.51	19.75	32.25	0.22	0.21	2.60	5.14%	34.89%
5	TBILL 06.30.21	0.41	24.00	13.50	15.66	29.17	1.22	0.23	14.58	4.65%	39.54%
6	FXTN 07-62	5.04	147.60	19.07	6.12	25.19	0.17	0.22	2.05	4.01%	43.56%
7	TBILL 06.02.21	0.33	29.00	9.71	11.80	21.51	0.74	0.23	8.90	3.43%	46.99%
8	RTB 03-10	2.03	310.83	9.38	10.48	19.87	0.06	0.20	0.77	3.17%	50.15%
9	FXTN 07-57	0.13	136.10	5.37	12.42	17.79	0.13	0.19	1.57	2.84%	52.99%
10	FXTN 10-58	1.85	56.94	8.71	7.61	16.31	0.29	0.20	3.44	2.60%	55.59%
11	TBILL 05.12.21	0.28	21.00	6.85	7.20	14.05	0.67	0.20	8.03	2.24%	57.83%
12	TBILL 04.21.21	0.22	30.00	5.02	8.71	13.74	0.46	0.21	5.49	2.19%	60.02%
13	TBILL 04.07.21	0.18	17.00	3.49	8.46	11.95	0.70	0.21	8.44	1.91%	61.92%
14	FXTN 10-59	3.55	119.48	7.31	3.27	10.58	0.09	0.20	1.06	1.69%	63.61%
15	TBILL 06.09.21	0.35	29.00	4.80	5.71	10.51	0.36	0.21	4.35	1.67%	65.28%
16	FXTN 07-58	2.22	181.77	8.64	1.83	10.47	0.06	0.19	0.69	1.67%	66.95%
17	FXTN 10-64	7.95	185.00	0.99	9.26	10.25	0.06	0.18	0.66	1.63%	68.58%
18	TBILL 01.26.22	0.99	20.00	3.71	5.83	9.54	0.48	0.19	5.72	1.52%	70.10%
19	TBILL 01.05.22	0.93	10.00	4.37	4.63	9.00	0.90	0.19	10.80	1.43%	71.54%
20	RTB 05-11	1.84	255.36	2.61	6.17	8.77	0.03	0.17	0.41	1.40%	72.94%
Others			3,841.79	58.32	111.47	169.79	0.04	0.10	0.53	27.06%	100.00%
Total			6,473.69								
Total Tradeable Amount**:			6,693.74	321.76	305.65	627.40	0.09	0.09	1.12		

Top 2 securities account for 23.94% of total volume with turnover of 0.19 times
 Top 10 securities account for 55.59% of total volume with turnover of 0.20 times
 Annualized Turnover Ratio for tradable ISINs is 1.12 times

*As of end-January 2021

**Total amount tradable was obtained from BTr data (Outstanding GS per Holder file) as of December 31, 2020.

***Outstanding Issue Amounts are BTr Government Securities figures as of December 31, 2020, with reissuances and new issues on January 2021